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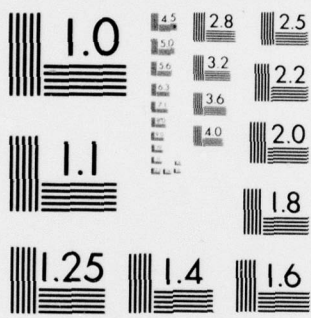
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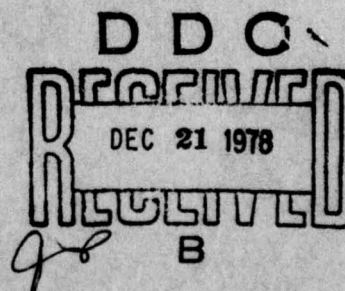
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Numerical Test of Kelvin's Phase Approximation in Calculating the Magnetic Field of an Elemental Ring of Meridional Currents on a Sphere

B. PRASAD
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Preface

We would like to thank Dr. E. A. Lewis for suggesting this problem, for providing support, and for valuable discussions. We also would like to thank Mr. J. L. Heckscher for his contributions to these discussions.

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Numerical Test of Kelvin's Phase Approximation in Calculating the Magnetic Field of an Elemental Ring of Meridional Currents on a Sphere

1. INTRODUCTION

The numerical error introduced by using Kelvin's stationary phase approximation in the calculation of the magnetic field produced by an elemental ring of meridional current moments is examined in this report.¹ Such a calculation arises, for example, in predicting the phase of the LF LORAN signal propagating over a spherical earth.

An exact expression for the magnetic field is derived in the form of a complex integral over the entire ring. This expression then is reduced via Kelvin's approximation to only two contributions: one from the nearest, the other from the farthest current moments. The complex integral is numerically integrated via Chebyshev's quadratures and compared with the Kelvin results.

2. THEORETICAL ANALYSIS

Assume a ring of width $\Delta \ell$ (m) at the intersection of the sphere $r = a$ with the cone $\theta = \text{constant}$ and containing a uniform meridional surface current density j_θ (A/m). The directions of the current moments are indicated in Figure 1 by arrows

(Received for publication 7 April 1978)

1. Wintner, A. (1945) Remarks on the method of stationary phases, J. Math. Phys. 24:127-130.

tangent to the sphere along the ring AQ'QBA and pointing toward the pole T. Let the observation point P lie on the sphere at the polar angle θ_0 in the meridian plane which passes through the Cartesian x - axis. Then

$$P(x, y, z) = P(a \sin \theta_0, 0, a \cos \theta_0).$$

A point Q on the moment ring has coordinates

$$Q(x, y, z) = Q(a \sin \theta \cos \phi, a \sin \theta \sin \phi, a \cos \theta).$$

Consequently, the magnetic field produced at P by the oscillating current moment at Q is given by

$$d\vec{H}(P) = \frac{j\theta \Delta \ell a \sin \theta d\phi}{4\pi} \frac{\exp(ikR)}{R} (-ik + \frac{1}{R}) (\hat{\theta} \times \hat{R}), \quad (1)$$

omitting the spinor $\exp(-i\omega t)$.² Here $k = 2\pi/\lambda$ = free space wavenumber;

$$R = a \sqrt{2} (1 - \cos \theta_0 \cos \theta - \sin \theta_0 \sin \theta \cos \phi)^{1/2}$$

= distance along QP;

$$\hat{R} = \frac{a}{R} [\hat{x}(\sin \theta \cos \phi - \sin \theta_0) + \hat{y} \sin \theta \sin \phi + \hat{z}(\cos \theta - \cos \theta_0)]$$

= unit vector along QP;

$$\hat{\theta} = \hat{x} \cos \theta \cos \phi + \hat{y} \cos \theta \sin \phi - \hat{z} \sin \theta$$

= unit vector along the current at Q;

and \hat{x} , \hat{y} , and \hat{z} are Cartesian unit vectors.

The magnetic fields produced by the moments at each pair of conjugate points $Q(\theta, \phi)$ and $Q'(\theta, -\phi)$ cancel in the radial and meridional directions. Thus, the total magnetic field at P is strictly azimuthal and given by

2. Stratton, J.A. (1941) Electromagnetic Theory, McGraw-Hill, New York and London, p 435.

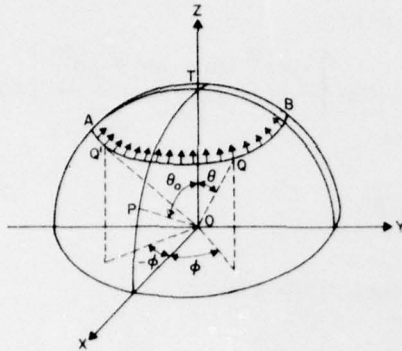


Figure 1. Meridional Current Moments on a Spherical Surface With Cartesian Coordinate Axes at Its Center

$$H_{\phi}(P) = \frac{ikj_{\theta} \Delta \ell}{4\pi} \int_0^{2\pi} a \sin \theta \, d\phi \frac{\exp(ikR)}{R^2} \left(-ik + \frac{1}{R}\right) \cdot a(\cos \phi - \sin \theta \sin \theta_0 - \cos \theta \cos \theta_0 \cos \phi). \quad (2)$$

Note that the phase factor kR oscillates rapidly when ka is a large number, but that the rest of the integrand is smoothly varying in ϕ . By Kelvin's principle the integral then need be evaluated only in the vicinities of stationary points in the phase factor. Furthermore, the smoothly varying part of the integrand may be treated as if it were constant near any one stationary point and factored out of the integral. The phase factor itself then may be expanded to second order about this particular stationary point and integrated. This procedure must be performed at each stationary point, and then the results are added to obtain the final answer.

The stationary points of kR occur at $\phi = 0$ and π , that is, where

$$\frac{d(kR)}{d\phi} = \frac{ka^2 \sin \theta \sin \theta_0 \sin \phi}{R} = 0.$$

The integral over the expansion of kR about $\phi = 0$ is

$$\int_0^{2\pi} \exp \left[ikR_0 + \frac{ik\phi^2 R''_0}{2} \right] d\phi = \exp[ikR_0] \int_0^{2\pi} \exp \left[\frac{ika^2 \sin \theta \sin \theta_0 \phi^2}{2R_0} \right] d\phi. \quad (3)$$

$$\xrightarrow{a \gg 1} \exp[ikR_0 + i\pi/4] \sqrt{\frac{\pi \sin \left(\frac{\theta_0 - \theta}{2} \right)}{2ak \sin \theta \sin \theta_0}},$$

where $R_0 = 2a \sin^2 [(\theta_0 - \theta)/2]$ and the asymptotic limits of the Fresnel sine and cosine functions were utilized.³

3. Gradshteyn, I. S., and Ryzhik, I. M. (1965) Table of Integrals Series and Products, Academic Press, New York and London, pp 930-932.

Similarly for $\phi = \pi$, $R_\pi = 2a \sin^2[(\theta_o + \theta)/2]$ and

$$\int_0^{2\pi} \exp \left[ik R_\pi + \frac{ik \phi^2 R_\pi''}{2} \right] d\phi = \exp[ik R_\pi] \int_0^{2\pi} \exp \left[\frac{-ika^2 \sin \theta \sin \theta_o \phi^2}{2 R_\pi} \right] d\phi$$

$$\xrightarrow{a \gg 1} \exp[ik R_\pi - i\pi/4] \sqrt{\frac{\sin \left(\frac{\theta_o + \theta}{2} \right)}{2 ak \sin \theta \sin \theta_o}} \quad (4)$$

The sum of the contributions from the two stationary points yields

$$H_\phi(P) \approx \frac{i j_\theta \Delta \ell}{2\lambda} I \quad (5)$$

where $I = F - B$; here,

$$F = \sqrt{\frac{\lambda}{2a}} \frac{\sin \theta}{\sin \theta_o} \exp \left[i 2 ak \sin \left(\frac{\theta_o - \theta}{2} \right) + \frac{i\pi}{4} \right] \sqrt{\sin \left(\frac{\theta_o - \theta}{2} \right)} \left(1 + \frac{i}{2 ak \sin \left(\frac{\theta_o - \theta}{2} \right)} \right)$$

arises from the forward moments near $\theta = 0$ while

$$B = \sqrt{\frac{\lambda}{2a}} \frac{\sin \theta}{\sin \theta_o} \exp \left[i 2 ak \sin \left(\frac{\theta_o + \theta}{2} \right) - \frac{i\pi}{4} \right] \sqrt{\sin \left(\frac{\theta_o + \theta}{2} \right)} \left(1 + \frac{i}{2 ak \sin \left(\frac{\theta_o + \theta}{2} \right)} \right)$$

arises from the backward moments near $\phi = \pi$. Curves for $|B|$, $|F|$ and $|I|$ vs θ are plotted in Figure 3.

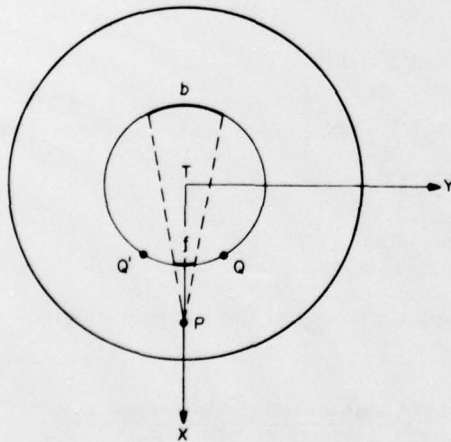


Figure 2. Schematic Representation of the Backward (b) and Forward (f) Fresnel Zones for the Magnetic Field at P Due to Current Dipole Moments Along Ring QQ'Q

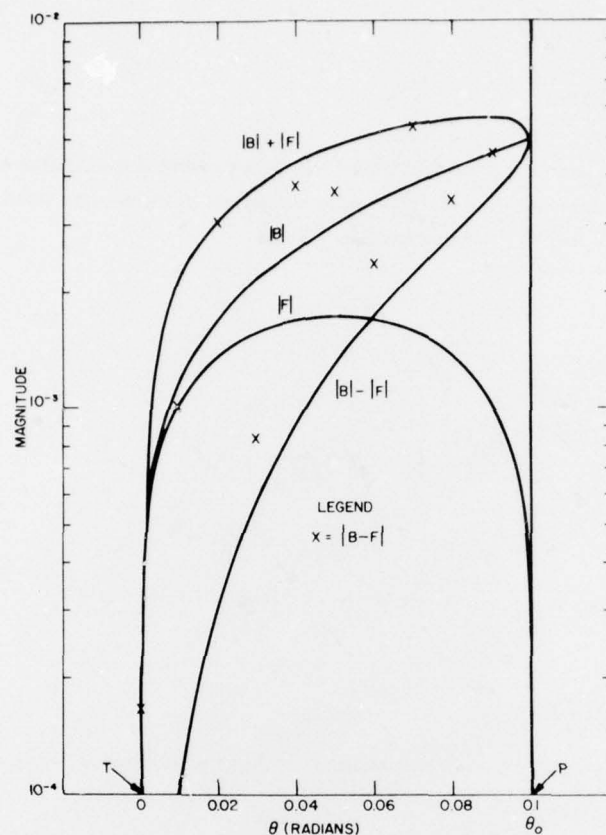


Figure 3. Plot of $|F|$, $|B|$, $|B| + |F|$, $|B| - |F|$, and $|B - F|$ for $0 \leq \theta \leq \theta_0$ Where $\theta_0 = 0.1$ radian

Notice that as long as the near field terms are negligible, the contribution from the backward moments is larger than from the forward moments, in the ratio

$$\sqrt{R_\pi/R_0} = \sqrt{\sin\left(\frac{\theta_0 + \theta}{2}\right) / \sin\left(\frac{\theta_0 - \theta}{2}\right)}. \quad (6)$$

This perhaps surprising result arises from the fact that the backward Fresnel zone is larger than the forward zone (as shown in Figure 2) in a way that more than compensates for the additional distance.

The apparent contradiction with Huygen's principle is resolved in a subsequent θ -integration over all such rings for $0 \leq \theta \leq \theta_0$.⁴ This integration leads to a second application of Kelvin's principle that eliminates the backward Fresnel zone contribution.

4. Born, M., and Wolf, E. (1970) Principles of Optics, Pergamon Press, Oxford Fourth Edition, pp 370-375.

3. NUMERICAL ANALYSIS

Eq. (2) can be numerically integrated via Chebyshev's quadratures, which is potentially more exact than the Kelvin approximation because the moment ring can be sampled at many points.⁵ Rewrite Eq. (2) as

$$H_{\phi}(P) \approx \frac{ij_{\theta} \Delta \ell}{2\lambda} I_c, \quad (7)$$

where

$$I_c = \frac{\pi}{N} \sum_{n=1}^N \frac{\exp(i\sqrt{2} a k \alpha_n)}{\alpha_n^2} \left(1 + \frac{i}{\sqrt{2} a k \alpha_n}\right) \beta_n,$$

$$\alpha_n = (1 - \cos \theta \cos \theta_o - \sin \theta \sin \theta_o \cos \phi_n)^{1/2},$$

$$\beta_n = \sin \theta (\cos \phi_n - \sin \theta \sin \theta_o - \cos \theta \cos \theta_o \cos \phi_n)^{1/2},$$

and

$$\phi_n = \pi(2n-1)/2N.$$

I_c was evaluated on a CDC 6600 computer for the following parameters:

$$N = 30,000$$

$$a = 6367.951 \text{ km}$$

$$\lambda = 3 \text{ km}$$

$$\theta_o = 0.1 \text{ rad.}$$

This value of θ_o locates the observation point P at a geodetic distance of 636.8 km from pole T in Figure 1. Table 1 gives the magnitudes of I and I_c , and Table 2 gives the corresponding phases. For $0.01 \leq \theta \leq 0.09$ there appears a random difference in the magnitudes of I and I_c that is less than 0.6 percent, and a random difference in phase that is less than 0.1 percent (of a maximum possible 2π). This phase difference corresponds to 10 nsec for a 100 kHz LORAN signal.

On the other hand, for $\theta \leq 10^{-3}$ rad (that is, for rings less than about 2λ in radius) I and I_c diverge. An approximation of the exact integral, valid for small θ , may be derived from Eq. (2): namely,

$$H_{\phi}(P) \approx \frac{ij_{\theta} \Delta \ell}{2\lambda} I', \quad (8)$$

5. Abramowitz, M., and Stegun, I. A. (1964) Handbook of Mathematical Functions, National Bureau of Standards Applied Maths. Series, 55, p 889.

where

$$I' = \pi \sin \theta \exp(i\eta) J_1(\eta \delta/2) [(2/\eta) + i(1 - \delta^2)],$$

$$\eta = ak \sqrt{2(1 - \cos \theta \cos \theta_0)},$$

$$\delta = \sin \theta \sin \theta_0 / (1 - \cos \theta \cos \theta_0),$$

and $J_1(x)$ is Bessel's function of first order.

This expression for I' is not derivable from I in Eq. (5). In the second columns of Tables 1 and 2, the values of I' (marked with asterisks) were listed for $\theta \leq 10^{-4}$ rad, where there was excellent agreement between I and I' .

Table 1. Comparison of Kelvin's Approximation $|I|$ With Chebyshev's Quadratures $|I_c|$

θ	$ I $	$ I_c $	$100(I - I_c)/ I_c $
.000001	2.09231 x 10 ^{-8*} 1.51515 x 10 ⁻⁵	2.09231 x 10 ⁻⁸	0. +70000.
.00001	2.08772 x 10 ^{-6*} 4.16843 x 10 ⁻⁵	2.08772 x 10 ⁻⁶	0. +2000.
.0001	1.66259 x 10 ^{-4*} 1.12897 x 10 ⁻⁴	1.66136 x 10 ⁻⁴	+0.07 -32.
.001	2.18594 x 10 ⁻⁵	4.12690 x 10 ⁻⁶	+430.
.01	9.87999 x 10 ⁻⁴	9.93645 x 10 ⁻⁴	-0.6
.02	3.02082 x 10 ⁻³	3.02006 x 10 ⁻³	+0.03
.03	8.50989 x 10 ⁻⁴	8.47396 x 10 ⁻³	+0.4
.04	3.73989 x 10 ⁻³	3.74241 x 10 ⁻³	-0.07
.05	3.63608 x 10 ⁻³	3.63226 x 10 ⁻³	+0.1
.06	2.34100 x 10 ⁻³	2.34601 x 10 ⁻³	-0.2
.07	5.31362 x 10 ⁻³	5.31393 x 10 ⁻³	-0.006
.08	3.42070 x 10 ⁻³	3.41286 x 10 ⁻³	+0.2
.09	4.40749 x 10 ⁻³	4.42000 x 10 ⁻³	-0.3
.099	4.98026 x 10 ⁻³	5.01428 x 10 ⁻³	-0.7
.0999	4.71620 x 10 ⁻³	4.82516 x 10 ⁻³	-2.3
.09999	4.93795 x 10 ⁻³	4.82721 x 10 ⁻³	+2.3
.099999	5.25122 x 10 ⁻³	4.59873 x 10 ⁻³	+14.

* $|I'|$ was used for these values.

Table 2. Comparison of Kelvin's Approximation $\angle I$ With Chebyshev's Quadratures $\angle I_c$

θ	$\angle I$	$\angle I_c$	$100(\angle I - \angle I_c)/2\pi$
.000001	5.82201*	5.82125	+.01
	2.68117		-50.
.00001	5.82201*	5.82125	+.01
	2.68123		-50.
.0001	5.82267*	5.82143	+.02
	5.82193		+.008
.001	2.83853	3.66014	-13.
.01	5.70793	5.70768	+.004
.02	5.77161	5.77079	+.01
.03	0.110873	0.113704	-.05
.04	2.29917	2.29834	+.01
.05	2.49314	2.49241	+.01
.06	4.48320	4.48406	-.01
.07	4.99256	4.99130	+.02
.08	5.56764	5.56849	-.01
.09	0.685514	0.685329	+.003
.099	0.600346	0.595509	+.08
.0999	6.20815	6.22394	-.3
.09999	1.16077	1.08156	+1.26
.099999	1.37070	1.18344	+3.00

* $\angle I'$ was used for these values.

4. CONCLUDING REMARKS

From the above it may be concluded that Kelvin's approximation is valid for $2\lambda/a < \theta < \theta_0$ and I' for $\theta < 2\lambda/a$. Near $\theta = \theta_0$ any quantitative comparison is overwhelmed by the divergence caused by the near-field term.